

EXHIBIT 3

CLAIM FORM FILING CONFIRMATION

Your claim form was successfully filed on 10/22/2009 at 3:13 PM Central. Please print this page as proof of your filing.

Dynegy Power Marketing, Inc.
c/o Elizabeth Freeman
Locke Lord Bissell & Liddell, LLP
600 Travis
Suite 3400
Houston, TX 77002 United States

Name of Debtor Lehman Brothers Commodity Services Inc. (08-13885)

Please identify the counterparties, guarantor and/or credit support provider to the derivative contract. Lehman Brothers Holdings Inc.

Have you entered into a termination agreement with the Debtors establishing the agreed upon amounts due in respect of derivative contracts? Selected: No

Have the derivative contracts matured or been terminated? Selected: Yes

Item	Amount due to Debtor	Amount due from Debtor
Transaction Valuations	\$41,130,661.00	\$25,805,155.00
Unpaid Amounts	\$300,000.00	\$27,852.00
Collateral	\$0.00	\$11,900,000.00
Interest	\$0.00	\$0.00
Other costs	\$0.00	\$0.00
DERIVATIVE CLAIM AMOUNT		(\$3,697,654.00)

Provide the derivative claim amount by supplying each line item included in the calculation thereof.

Documentation of Transactions: Please provide copies of all master agreements and schedules thereto, netting agreements, credit support agreements, guarantees and other agreements (other than confirmations) evidencing the transactions, in each case that relate to the claim.

Documents

Lehman--Dynegy ISDA Agree Amend 2.pdf
Lehman--Dynegy ISDA Agree Amend.pdf
Lehman--Dynegy ISDA Agreement.pdf

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May 17, 2002 ISDA Agreement October 12, 2007
First Amendment Agreement September 9, 2009
Second Amendment Agreement

Documents

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Termination Notice: Please provide a copy of the termination notice, including evidence supporting delivery date of the termination notice.

Documents

Lehman--Dynergy Termination Statement.pdf

Termination Notice: Please provide a copy of the termination notice, including evidence supporting delivery date of the termination notice.

December 4, 2008 Termination Statement

Documents

Lehman--Dynergy Termination Statement.pdf

Valuation Statement: Please provide a copy of the valuation statement. Please identify any collateral that has been posted by any party in connection with the transactions and any claims of set-off against other transactions reflected in the claim.

Documents

Lehman Deal Settled Positions Detail.xls

Lehman--Dynergy Termination Statement.pdf

Valuation Statement: Please provide a copy of the valuation statement. Please identify any collateral that has been posted by any party in connection with the transactions and any claims of set-off against other transactions reflected in the claim.

The Valuation Statement and Termination Statement are identical.

Documents

Lehman Deal Settled Positions Detail.xls

Lehman--Dynergy Termination Statement.pdf

Individual Trade Level Detail: Please provide with respect to each transaction (i) the valuation date (to the extent not included in your valuation statement) and value and (ii) details for the purpose of identifying and reconciling each transaction (e.g. including, as applicable, trade id, electronic trade reference id, trade type, product, trade date, reference obligation or reference entity, factor and original contract notional amount, quantity/unit of measure, currency, price or strike price, buy/sell, call or put, cap or floor, effective date, and maturity date. (For the avoidance of doubt, you are not required to submit each and every one of the foregoing)). Please provide this information in Microsoft Excel format.

Documents

Lehman Term 10-1-08 forward detail.xls

Lehman BOM Detail.xls

Lehman Deal Settled Positions Detail.xls

ISDA Master Agreements Specifying Market Quotation Methodology: If not already provided in the valuation statement, provide the date and identity of and quotations received from Reference Market-makers or other persons (i.e. name of institution) concerning the transactions.

Selected: No

ISDA Master Agreements Specifying Loss Methodology: To the extent applicable, if not already provided in the valuation statement, provide the date and identity of and quotations received from Reference Market-makers or other persons (i.e.

Selected: No

name of institution) concerning the transactions.

ISDA Master Agreements Specifying Close-Out Amount

Methodology: To the extent applicable, if not already provided in the valuation statement, provide the date and identity of and quotations received from Reference Market-makers or other persons (i.e. name of institution) concerning the transactions.

Selected: Yes

ISDA Master Agreements Specifying Any Other Methodology: To the extent applicable, if not already provided in the valuation statement, provide the date and identity of and quotations received from Reference Market-makers or other persons (i.e. name of institution) concerning the transactions.

Selected: No

Non-ISDA Master Agreements: To the extent applicable, if not already provided in the valuation statement, provide the date and identity of and quotations received from Reference Market-makers or other persons (i.e. name of institution) concerning the transactions.

Selected: No

Replacement Transactions: If you replaced a terminated transaction with a transaction with the same economic terms as the terminated transaction, provide documentation evidencing such replacement transaction and the quotation(s) used, including specifying any cash (or other consideration) paid or received by or to any person to replace the transactions, the name of each entity that effectuated a replacement and when any such transactions were effected.

Selected: No

Collateral: Please provide CUSIP/ISIN for collateral listed, if applicable, or other information that reasonably identifies collateral reflected in the claim calculation and the valuation of such collateral. Please provide this information in Microsoft Excel format.

\$11,900,000 in margin provided to Dynegy by Lehman

If claim includes other costs, please include a schedule that lists each such cost by vendor and indicates the service provided and amount paid.

None

If claim includes interest charges, please provide calculation in Microsoft Excel format of interest including principal amount, interest rate, term and assumptions.

None

Unpaid Amounts: Please specify any unpaid amounts and interest accrued thereon included in calculation of any amounts due with respect to the transactions.

None

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Your claim form was successfully filed on 1/11/2010 at 9:07 AM Central. Please print this page as proof of your filing.

Dynegy Power Marketing, Inc.
c/o Elizabeth C. Freeman
Locke Lord Bissell & Liddell, LLP
600 Travis
Suite 3400
Houston, TX 77002 UNITED STATES

Name of Debtor Lehman Brothers Commodity Services Inc. (08-13885)

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ISDA Master Agreements Specifying Market Quotation

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Selected: No

ISDA Master Agreements Specifying Loss Methodology: To the extent applicable, if not already provided in the valuation statement, provide the date and identity of and quotations received from Reference Market-makers or other persons (i.e. name of institution) concerning the transactions.

Selected: No

ISDA Master Agreements Specifying Close-Out Amount

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Selected: Yes

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Selected: No

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